

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
Acct. # 000585726
For the Period Ending
September 30, 2010

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	9,058,747.21	9,320,880.00	2.2%
AA Rated	18,189,825.98	19,824,685.00	4.6%
A Rated	5,000,000.00	4,783,100.00	1.1%
Total Corporate Securities	32,248,573.19	33,928,665.00	8.0%
Mortgage-Backed Securities	204,819,942.90	214,947,675.52	50.4%
Asset-Backed Securities	1,997,821.58	2,090,194.60	0.5%
Commercial Mortgage-Backed Securities	13,409,698.75	14,035,877.70	3.3%
AAA-Rated CMBS	13,409,698.75	14,035,877.70	
U.S. Government Agency Securities	49,999,493.80	52,018,200.00	12.2%
U.S. Treasury Securities	76,702,058.73	78,911,690.00	18.5%
Accrued Interest		2,154,618.77	0.5%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	28,317,457.95	28,317,457.95	6.6%
TOTAL PORTFOLIO	\$ 407,495,046.90	\$ 426,404,379.54	100.0%
Net Income		\$ 742,126.51	*
Net Income to be Distributed		\$ 1,069,715.55	
Realized Capital Gain/Loss		\$ (207,192.31)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).